

INTISARI

Penelitian ini bertujuan untuk menguji pengaruh *Return on invesment* (ROI), *Earning Per Share* (EPS), *Price Earning Ratio* (PER), Inflasi (INF) dan Nilai Tukar (NT) terhadap harga saham pada perusahaan rokok yang terdaftar di Bursa Efek Indonesia (BEI) selama periode 2012-2016.

Populasi dalam penelitian ini diperoleh dengan menggunakan metode Puspositive sampling dan berdasarkan kriteria yang telah ditentukan maka diperoleh sampel sebanyak 3 perusahaan rokok. Metode analisis yang digunakan adalah analisis linier berganda dengan alat bantu aplikasi SPSS. Variabel ini digunakan dalam penelitian yaitu *Return on invesment* (ROI), *Earning Per Share* (EPS), *Price Earning Ratio* (PER), Inflasi (INF) dan Nilai Tukar (NT) sebagai variabel independen, dan harga saham sebagai variabel dependen.

Hasil penelitian menunjukkan bahwa secara parsial *Earning Per Share*, *Price Earning Ratio*, Nilai tukar memiliki pengaruh yang signifikan terhadap harga saham perusahaan rokok yang terdaftar di BEI, sedangkan *Return on invesment*, Inflasi memiliki pengaruh tidak signifikan terhadap harga saham perusahaan rokok yang terdaftar di BEI. Hasil uji F menyatakan bahwa variabel independen secara bersama-sama berpengaruh terhadap variabel dependen yang diteliti.

Kata Kunci: Analisis Fundamental, Analisis Internal, Analisis Eksternal dan Harga Saham.

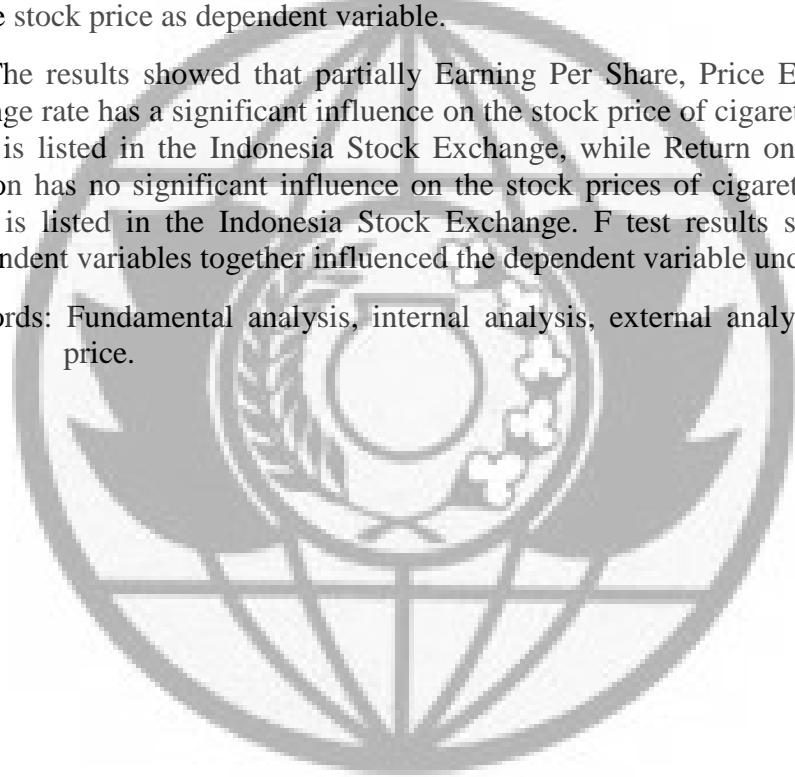
ABSTRACT

This research aims to examine the influence of Return on Investments (ROI), Earning Per Share (EPS), Price Earning Ratio (PER), Inflation (INF) and Exchange Rate (NT) to stock prices at the cigarette companies which is listed in the Indonesia Stock Exchange BEI) during the period of 2012-2016.

The population in this research was obtained by using the purposive sampling method and based on predetermined criteria, the sample was obtained as many as 3 tobacco companies. The analytical method that been used is multiple linear analysis with using SPSS application tool. This variable that used in the research is Return on invesment (ROI), Earning Per Share (EPS), Price Earning Ratio (PER), Inflation (INF) and Exchange Rate (NT) as independent variable, and the stock price as dependent variable.

The results showed that partially Earning Per Share, Price Earning Ratio, exchange rate has a significant influence on the stock price of cigarette companies which is listed in the Indonesia Stock Exchange, while Return on Investments, Inflation has no significant influence on the stock prices of cigarette companies which is listed in the Indonesia Stock Exchange. F test results states that the independent variables together influenced the dependent variable under study.

Keywords: Fundamental analysis, internal analysis, external analysis and stock price.



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Nama Mahasiswa

NPM

Tanggal Masuk

Tanggal Sampai

Abstrak ini adalah menyang betul translasi dari LAB. BAHASA
Sesuai dengan aturan yang telah ditetapkan dalam dokumen pembimbing

Petugas LAB BAHASA

